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First Trust/Fiduciary Asset Management Covered Call Fund
Form NSAR-B
February 28, 2007

PAGE 1
000 B000000 12/31/2006
000 C000000 1291334
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
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001 A000000 FIRST TRUST FIDUCIARY ASSET MANAGEMENT COVERE
001 B000000 811-21586
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002 A000000 1001 WARRENVILLE ROAD
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008 A000002 FIDUCIARY ASSET MANAGEMENT, LLC
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010 A000001 PFPC INC.
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010 C020001 MA
010 C030001 01581
011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
011 B000001 8-007221
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011 C020001 NY
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012 A000001 PFPC INC.
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013 A000001 DELOITTE & TOUCHE LLP
PAGE 2
013 B010001 CHICAGO
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015 A000001 PFPC TRUST COMPANY
015 B000001 C

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020 A000006 MERRILL LYNCH PIERCE FENNER & SMITH, INC.
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020 A000007 BEAR STEARNS & CO.
020 B000007 13-4946705
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020 A000008 LEHMAN BROTHERS
020 B000008 13-2518466
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025 A000001 LEHMAN BROTHERS INC.
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PAGE 3
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088	C000000	N
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SIGNATURE	MARK BRADLEY	
TITLE	TREASURER	